



Author Index Volume 57

- Bardhan, I., Synthetic replication of American contingent claims when portfolios are constrained 57 (1995) 149
- Chen, A. and E. Renshaw, Markov branching processes regulated by emigration and large immigration 57 (1995) 339
- Datta, S., Limit theory and bootstrap for explosive and partially explosive autoregression 57 (1995) 285
- Decreusefond, L. and A.S. Üstünel, The Beneš equation and stochastic calculus of variations 57 (1995) 273
- Delgado, R. and M. Sanz-Solé, Green formulas in anticipating stochastic calculus 57 (1995) 113
- Dembo, A. and T. Zajic, Large deviations: From empirical mean and measure to partial sums process 57 (1995) 191
- Feng, S., Nonlinear master equation of multitype particle systems 57 (1995) 247
- Gao, P., The lifetime of conditioned diffusions associated with some degenerate elliptic operators 57 (1995) 319
- Hsing, T., Limit theorems for stable processes with application to spectral density estimation 57 (1995) 39
- Ivanoff, B.G. and E. Merzbach, Stopping and set-indexed local martingales 57 (1995) 83
- Karandikar, R.L., On pathwise stochastic integration 57 (1995) 11
- Khoshnevisan, D. and T.M. Lewis, The favorite point of a Poisson process 57 (1995) 19
- Koul, H.L. and Z. Zhu, Bahadur–Kiefer representations for GM-estimators in autoregression models 57 (1995) 167
- Lewis, T.M., *see* D. Khoshnevisan 57 (1995) 19
- Luschgy, H., Local asymptotic quadraticity of stochastic process models based on stopping times 57 (1995) 305
- Merzbach, E., *see* B.G. Ivanoff 57 (1995) 83
- Nualart, D. and S. Tindel, Quasilinear stochastic elliptic equations with reflection 57 (1995) 73
- O'Brien, G.L. and W. Vervaat, Compactness in the theory of large deviations 57 (1995) 1
- Renshaw, E., *see* A. Chen 57 (1995) 339
- Sanz-Solé, M., *see* R. Delgado 57 (1995) 113
- Tindel, S., *see* D. Nualart 57 (1995) 73
- Üstünel A.S., *see* L. Decreusefond 57 (1995) 273
- Vervaat, W., *see* G.L. O'Brien 57 (1995) 1

- Werner, W., Formule de Green, lacet brownien plan et aire de Lévy 57 (1995) 225
- Wu, C.C., The contact process on a tree: Behavior near the first phase transition 57 (1995) 99
- Zajic, T., *see* A. Dembo 57 (1995) 191
- Zhu, Z., *see* H.L. Koul 57 (1995) 167